Assignment8

2024-04-10

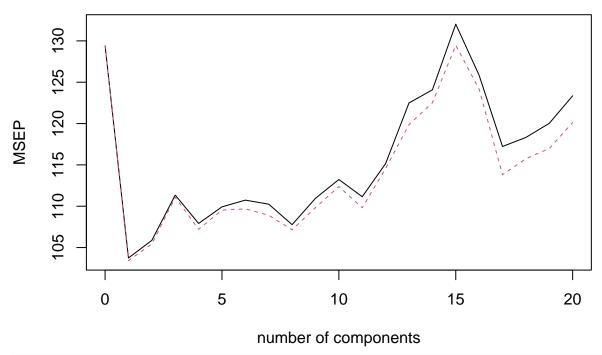
```
Alex <- read.csv("data_alexithymia.csv", sep = ";")
Alex <- as.data.frame(Alex)</pre>
Alex <- Alex[3:24] #remove non-numerical columns
Alex <- Alex[,-c(1)] # remove age as a factor
\#train = sample(1:nrow(x), nrow(x)/2)
sample <- sample.int(n = nrow(Alex), size = floor(.75*nrow(Alex)), replace = F)</pre>
train <- Alex[sample, ]</pre>
test <- Alex[-sample, ]</pre>
test = as.data.frame(test)
train = as.data.frame(train)
\#x.test = x[test, ]
#y.test = y[test]
str(Alex)
## 'data.frame':
                 122 obs. of 21 variables:
## $ X.confused
                       : int 0 3 3 2 1 2 4 2 2 1 ...
                       : int 0 3 1 0 2 4 3 2 1 0 ...
## $ X.right.words
## $ X.sensations
                       : int 0000003403...
## $ X.describe
                       : int 3 3 3 4 4 0 2 2 3 4 ...
## $ X.analyze.problems : int 1 4 3 4 4 3 0 2 2 3 ...
## $ X.upset
                       : int 0 2 0 0 1 3 2 2 2 0 ...
                       : int 0 1 0 2 0 2 2 3 2 0 ...
## $ X.puzzled
## $ X.let.happen
                       : int 2 1 0 0 1 0 1 1 2 1 ...
## $ X.identify
                       : int 0 2 1 0 1 3 1 3 1 0 ...
## $ X.essential
                       : int 2 3 3 4 4 3 3 2 3 4 ...
## $ X.feel.about.people: int 1 2 0 0 1 4 4 3 1 0 ...
## $ X.describe.more : int 0 0 0 0 2 1 0 2 2 0 ...
                       : int 0 1 0 0 0 3 3 4 1 0 ...
## $ X.going.on
                       : int 0 1 3 0 0 2 0 1 1 0 ...
## $ X.why.angry
## $ X.daily.activities : int 2 1 1 4 0 2 1 1 1 0 ...
                       : int 3 1 0 0 0 3 3 2 3 0 ...
## $ X.entertainment
## $ X.reveal.feelings : int 0 1 0 4 1 4 4 3 3 0 ...
## $ X.close
                       : int 4234442334...
## $ X.useful
                       : int 2 3 2 4 3 3 4 3 3 4 ...
## $ X.hidden.meanings : int 2 1 0 4 4 3 1 2 0 1 ...
## $ CESD
                       : int 0 23 46 11 8 18 26 16 13 3 ...
```

Principle Component Regression (PCR)

You can also embed plots, for example:

```
## Data:
            X dimension: 91 20
## Y dimension: 91 1
## Fit method: svdpc
## Number of components considered: 20
## VALIDATION: RMSEP
## Cross-validated using 10 random segments.
          (Intercept) 1 comps 2 comps 3 comps 4 comps 5 comps
## CV
                11.38
                         10.19
                                   10.29
                                            10.55
                                                      10.39
                                                               10.48
                                                                        10.52
## adjCV
                11.38
                         10.17
                                   10.27
                                            10.54
                                                      10.35
                                                               10.47
                                                                        10.47
##
          7 comps 8 comps 9 comps 10 comps 11 comps 12 comps
                                                                    13 comps
## CV
            10.50
                     10.38
                               10.53
                                         10.64
                                                   10.54
                                                              10.73
                                                                        11.07
## adjCV
            10.44
                     10.35
                               10.48
                                         10.60
                                                   10.48
                                                              10.70
                                                                        10.95
                                                   18 comps
          14 comps
                    15 comps
                               16 comps
                                         17 comps
                                                              19 comps
                                                                        20 comps
##
## CV
                       11.49
                                  11.22
                                            10.83
                                                       10.88
                                                                 10.96
             11.14
                                                                           11.11
## adjCV
             11.07
                       11.38
                                  11.14
                                            10.67
                                                       10.76
                                                                 10.82
                                                                           10.96
##
## TRAINING: % variance explained
##
                                     4 comps 5 comps
         1 comps 2 comps 3 comps
                                                       6 comps
                                                                 7 comps
                              46.38
## X
           24.94
                    38.01
                                       53.79
                                                59.89
                                                          65.72
                                                                   70.58
                                                                            74.76
## CESD
           21.86
                    22.37
                              22.37
                                       25.44
                                                26.31
                                                          27.71
                                                                   28.38
                                                                            28.76
                           11 comps
##
         9 comps
                 10 comps
                                       12 comps
                                                13 comps 14 comps
                                                                      15 comps
                                          86.96
                                                                         93.47
## X
           78.50
                     81.68
                                84.44
                                                    89.41
                                                               91.50
## CESD
           30.06
                     30.52
                                32.81
                                          32.92
                                                    36.17
                                                               36.17
                                                                         38.06
##
         16 comps 17 comps
                             18 comps
                                        19 comps 20 comps
## X
            95.27
                      96.85
                                 98.23
                                           99.21
                                                    100.00
## CESD
            38.88
                      42.29
                                 42.70
                                           44.81
                                                      44.94
validationplot(pcr_fit_train, val.type="MSEP" )
```

CESD



```
pcr_predict = predict(pcr_fit_train, test[, 1:20], ncomp = 20)
pcr_mse = mean((pcr_predict -test$CESD)^2)
pcr_mse
```

[1] 77.12181

Partial Least Squares (PLS) Regression

```
set.seed(123123123)
pls_fit_train = plsr(CESD ~ ., data = train, scale=TRUE, validation = "CV")
summary(pcr_fit_train)
## Data:
            X dimension: 91 20
## Y dimension: 91 1
## Fit method: svdpc
## Number of components considered: 20
##
## VALIDATION: RMSEP
## Cross-validated using 10 random segments.
##
          (Intercept) 1 comps
                                2 comps
                                          3 comps
                                                   4 comps
                                                            5 comps
                                                                      6 comps
## CV
                11.38
                         10.19
                                   10.29
                                            10.55
                                                     10.39
                                                               10.48
                                                                        10.52
## adjCV
                11.38
                         10.17
                                   10.27
                                            10.54
                                                      10.35
                                                               10.47
                                                                        10.47
##
          7 comps 8 comps 9 comps 10 comps 11 comps 12 comps 13 comps
## CV
            10.50
                     10.38
                               10.53
                                         10.64
                                                    10.54
                                                              10.73
                                                                        11.07
## adjCV
            10.44
                     10.35
                               10.48
                                         10.60
                                                    10.48
                                                              10.70
                                                                        10.95
##
          14 comps
                    15 comps
                              16 comps
                                        17 comps
                                                   18 comps
                                                             19 comps
                                                                        20 comps
## CV
             11.14
                       11.49
                                  11.22
                                            10.83
                                                      10.88
                                                                 10.96
                                                                           11.11
```

```
## adjCV
             11.07
                       11.38
                                 11.14
                                           10.67
                                                     10.76
                                                                10.82
                                                                          10.96
##
## TRAINING: % variance explained
         1 comps 2 comps 3 comps 4 comps 5 comps 6 comps
                                                               7 comps
                                                                         8 comps
           24.94
                    38.01
                             46.38
                                      53.79
                                               59.89
                                                        65.72
                                                                  70.58
                                                                           74.76
## X
           21.86
                    22.37
                             22.37
                                      25.44
                                               26.31
                                                                  28.38
## CESD
                                                        27.71
                                                                           28.76
         9 comps 10 comps 11 comps 12 comps 13 comps 14 comps 15 comps
##
                               84.44
                                         86.96
## X
           78.50
                     81.68
                                                   89.41
                                                             91.50
                                                                        93.47
                               32.81
                                         32.92
                                                   36.17
                                                             36.17
## CESD
           30.06
                     30.52
                                                                        38.06
##
         16 comps 17 comps
                             18 comps
                                      19 comps
                                                 20 comps
            95.27
                      96.85
                                98.23
                                                   100.00
## X
                                          99.21
## CESD
            38.88
                      42.29
                                42.70
                                          44.81
                                                    44.94
validationplot(pls_fit_train, val.type="MSEP" )
```

CESD

